

A quick guide on ∞ -harmonic functions

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There are plenty of references [1, 3, 5, 9, 13] where a comprehensive introduction of ∞ -harmonic functions can be found (many of them are based primarily on comparison with cones). The purpose of this note is not to provide a general overview in any sense, but to derive the facts in [14, Subsection 2.1] in a quick and self-contained way. All facts stated in this note hold in all dimensions. We begin with the definition:

Definition 0.1. Assume Ω is a domain in \mathbb{R}^n , and $u \in C^0(\Omega)$, and $z \in \Omega$. We say that:

- u is ∞ -subharmonic at z , if for all $\varphi \in C^2$ that touches u from above at z , we have $\nabla^2\varphi(\nabla\varphi, \nabla\varphi)(z) \geq 0$;
- u is ∞ -superharmonic at z , if for all $\varphi \in C^2$ that touches u from below at z , we have $\nabla^2\varphi(\nabla\varphi, \nabla\varphi)(z) \leq 0$;
- u is ∞ -harmonic at z , if it is both ∞ -subharmonic and ∞ -superharmonic at z ;
- u is ∞ -harmonic ($\Delta_\infty u = 0$) in Ω , if it is ∞ -harmonic at every point in Ω .

We say that u satisfies the *comparison with cone property* if for all $V \Subset \Omega$ and functions of the form $c(x) = a + b|x - x_0|$, we have

$$u \leq c \text{ (resp. } u \geq c) \text{ on } \partial(V \setminus \{x_0\}) \quad \Rightarrow \quad u \leq c \text{ (resp. } u \geq c) \text{ in } V.$$

The basic theory [6, 5] and regularity theorems of Evans-Savin and Savin in dimension 2 [7, 11] depend much on this property.

Lemma 0.2. ∞ -harmonicity \Rightarrow comparison with cones.

Proof. Suppose $c(x) = a + b|x - x_0|$, and $V \Subset \Omega$, and $u \leq c$ on $\partial(V \setminus \{x_0\})$ but $u \not\leq c$ in V . This implies

$$\min_{V \setminus \{x_0\}} (c - u) < \min_{\partial(V \setminus \{x_0\})} (c - u).$$

If $b > 0$, then for a $s < 1$ close enough to 1, there is a constant δ so that $c'(x) = a + b|x - x_0|^s + \delta$ touches u from above at a point in $V \setminus \{x_0\}$. However, we may calculate

$$\nabla^2 c'(\nabla c', \nabla c') = b^3 s^3 (s - 1) |x - x_0|^{3s-4} < 0,$$

thus it contradicts ∞ -subharmonicity. If $b < 0$, then consider the same function but with $s > 1$. If $b = 0$, then there are constants $0 < \varepsilon_1 \ll \varepsilon_2 \ll 1$ and $\delta > 0$ and a unit vector field e , so that the function $c(x) = a + \varepsilon_1 \langle x, e \rangle - \varepsilon_2 |x|^2/2$ touches u from above at a point $x_0 \in V$, and

$$\nabla^2 c(\nabla c, \nabla c) = -\varepsilon_2 |\varepsilon_1 e - \varepsilon_2 x|^2 < 0 \quad \text{in } \bar{V}.$$

This contradicts the ∞ -subharmonicity of u as well. □

Lemma 0.3. If $\Delta_\infty u = 0$ in $\Omega \subset \mathbb{R}^n$, then

$$\max_K(u) = \max_{\partial K}(u), \quad \min_K(u) = \min_{\partial K}(u), \quad \forall K \Subset \Omega.$$

Proof. See the $b = 0$ case of the proof of Lemma 0.2. \square

Lemma 0.4. *If $\Delta_\infty u = 0$ in $\Omega \subset \mathbb{R}^n$, then $u \in \text{Lip}_{\text{loc}}(\Omega)$, and*

$$|\nabla u(x_0)| \leq \frac{2 \sup_\Omega |u|}{d(x_0, \partial\Omega)}, \quad \forall \text{ a.e. } x_0 \in \Omega.$$

Proof. For each $r < d(x_0, \partial\Omega)$, we may compare u with $c(x) = u(x_0) \pm 2r^{-1}|x - x_0| \sup_\Omega |u|$ in the region $V = B(x_0, r) \Subset \Omega$, and obtain $|\nabla u(x_0)| \leq 2r^{-1} \sup_\Omega |u|$. \square

For a point $x_0 \in \Omega$, denote

$$\text{Lip}_u(x_0) = \limsup_{x \rightarrow x_0} \frac{|u(x) - u(x_0)|}{|x - x_0|},$$

and for each $0 < r < d(x_0, \partial\Omega)$, denote

$$S_u^+(x_0, r) = \max_{|x-x_0|=r} r^{-1} [u(x) - u(x_0)], \quad S_u^-(x_0, r) = \max_{|x-x_0|=r} r^{-1} [u(x_0) - u(x)].$$

The following facts are fundamental:

$$\left. \begin{aligned} 0 \leq S_u^+(x_0, r) \leq S_u^+(x_0, R) \\ 0 \leq S_u^-(x_0, r) \leq S_u^-(x_0, R) \end{aligned} \right\} \quad \forall r < R < d(x_0, \partial\Omega), \quad (0.1)$$

and

$$\text{Lip}_u(x_0) = \lim_{r \rightarrow 0} S_u^+(x_0, r) = \lim_{r \rightarrow 0} S_u^-(x_0, r). \quad (0.2)$$

The proofs can also be found in [6, Lemma 2.4–2.7] or [5, Lemma 4.1–4.3].

Proof of (0.1).

To prove $S_u^+(x_0, r) \leq S_u^+(x_0, R)$, one compares u with the cone function

$$c(x) = u(x_0) + S_u^+(x_0, R)|x - x_0|$$

in $V = B(x_0, R)$. The fact $S_u^+(x_0, r) \geq 0$ follows from Lemma 0.3. \square

Proof of (0.2).

WLOG $u(x_0) = 0$. Denote the two limits in (0.2) by S^\pm : they exist and are nonnegative by (0.1). Clearly

$$\text{Lip}_u(x_0) = \max\{S^+, S^-\}.$$

It remains to show $S^+ = S^-$. If $S^+ > S^-$, then $S^+ > S_u^-(x_0, r) + \delta$ for some $r, \delta \ll 1$. For $\rho < \min\{r/2, r\delta/2S^+\}$, we find a point $x_\rho \in \partial B(x_0, \rho)$ that maximizes u in $\overline{B}(x_0, \rho)$. Then

$$u(x_\rho) = S_u^+(x_0, \rho)\rho \geq S^+\rho.$$

Consider the cone function

$$c(x) = u(x_\rho) - \frac{u(x_\rho) + rS_u^-(x_0, r)}{r - \rho}|x - x_\rho|.$$

Then $c(x_\rho) = u(x_\rho)$, and $c \leq u$ on $\partial B(x_0, r)$. Then comparison with cone implies

$$\begin{aligned} 0 = u(x_0) \geq c(x_0) &= u(x_\rho) - \frac{u(x_\rho) + rS_u^-(x_0, r)}{r - \rho}\rho = \frac{r - 2\rho}{r - \rho}u(x_\rho) - \frac{r\rho}{r - \rho}S_u^-(x_0, r) \\ &\geq \frac{r - 2\rho}{r - \rho}S^+\rho - \frac{r\rho}{r - \rho}(S^+ - \delta) = \frac{\rho}{r - \rho}(-2\rho S^+ + r\delta) > 0, \end{aligned}$$

contradiction. Thus $S^+ \leq S^-$. Switching the sign of u , this shows $S^- \leq S^+$ as well. \square

The ∞ -Laplacian satisfies the weak maximum principle:

Lemma 0.5. *If $u, v \in C^0(\bar{\Omega})$ are respectively ∞ -subharmonic and ∞ -superharmonic in Ω , then*

$$\max_{\bar{\Omega}}(u - v) = \max_{\partial\Omega}(u - v).$$

Proof. This was first proved by Jensen [8]. Later, Armstrong-Smart [2] discovered a short proof that relies only on comparison with cones. \square

Then, ∞ -harmonic functions are the C_{loc}^0 limit of p -harmonic functions as $p \rightarrow \infty$:

Lemma 0.6. *Suppose $\Omega \subset \mathbb{R}^n$ and $u \in C^0(\Omega)$. Then u is ∞ -harmonic in Ω if and only if u is the $C_{\text{loc}}^0(\Omega)$ limit of a sequence of p_i -harmonic functions, with $p_i \rightarrow \infty$.*

Proof. (cf. [4, 8, 10].) Suppose u_i are p_i -harmonic, with $p_i \rightarrow \infty$ and $u_i \rightarrow u$ in $C_{\text{loc}}^0(\Omega)$. If u is not ∞ -subharmonic, then there is a point $x_0 \in \Omega$ and a C^2 test function φ in a neighborhood $V \ni x_0$, so that

$$\varphi(x_0) = u(x_0), \quad \varphi > u \text{ in } \bar{V} \setminus \{x_0\}, \quad \nabla^2\varphi(\nabla\varphi, \nabla\varphi)(x_0) < 0. \quad (0.3)$$

Hence $\min_{\bar{V}}(\varphi - u_i) < \min_{\partial V}(\varphi - u_i)$ for all large enough i . So there are points $x_i \in V$ which minimize $\varphi - u_i$ in \bar{V} . By (0.3) we have $x_i \rightarrow x_0$. The p_i -harmonicity of u_i implies

$$0 \leq \Delta_p \varphi(x_i) = \left[|\nabla\varphi|^{p_i-2} \Delta\varphi + (p_i - 2) |\nabla\varphi|^{p_i-4} \nabla^2\varphi(\nabla\varphi, \nabla\varphi) \right] \Big|_{x=x_i}.$$

Taking $i \rightarrow \infty$, we obtain $\nabla^2\varphi(\nabla\varphi, \nabla\varphi)(x_0) \geq 0$, contradiction.

On the other hand, fix an ∞ -harmonic function u in Ω . Recall $u \in \text{Lip}_{\text{loc}}(\Omega)$. Take a smooth exhaustion $K_1 \Subset K_2 \Subset \dots \Subset \Omega$ of Ω . For each K_i , consider the Dirichlet problem

$$\begin{cases} \Delta_p u_{i,p} = 0 & \text{in } K_i, \\ u_{i,p} = u & \text{on } \partial K_i. \end{cases}$$

The minimization of Dirichlet energy gives

$$\|\nabla u_{i,p}\|_{L^p(K_i)} \leq \|\nabla u\|_{L^p(K_i)} \leq |K_i|^{1/p} \|\nabla u\|_{L^\infty(K_i)}.$$

Hence, there is a sequence $p \rightarrow \infty$ along which $u_{i,p} \rightarrow u'$ in $W^{1,q}(K_i) \cap C^{0,\alpha}(K_i)$ ($\forall q > 1$ and $\alpha < 1$), for some function u' that is ∞ -harmonic in K_i . A boundary barrier argument implies that $u' = u$ on ∂K . Hence $u' = u$ by Lemma 0.5. As the limit is now unique, we have $u_{i,p} \rightarrow u$ in $C^0(K_i)$. Running this argument for each i and choosing a diagonal sequence, we may find $p_i \rightarrow \infty$ so that $\|u_{i,p_i} - u\|_{C^0(K_i)} \leq i^{-1}$, $\forall i$, as desired. \square

Lemma 0.7. *If $L > 0$, and u is ∞ -harmonic and L -Lipschitz in Ω , then the set*

$$\left\{ x_0 \in \Omega : \text{Lip}_u(x_0) = L \right\}$$

is a disjoint union of nontrivial line segments which are streamlines of u . Each segment does not have endpoints in Ω .

Proof. (cf. [6, 5, 12].) Suppose $\text{Lip}_u(x_0) = L$. For any r with $B(x_0, r) \Subset \Omega$, consider x_1, x_2 that maximizes and minimizes u in $\overline{B}(x_0, r)$, respectively. Then

$$Lr = L|x_i - x_0| \geq |u(x_i) - u(x_0)| \geq rS_u^\pm(x_0, r) \geq r \text{Lip}_u(x_0) = Lr, \quad i = 1, 2,$$

hence $u(x_i) - u(x_0) = \pm Lr$. Denote $e = \frac{x_1 - x_0}{|x_1 - x_0|}$, hence $x_1 = x_0 + re$. Then using the L -Lipschitzness of u , it is elementary to verify that $x_2 = x_0 - re$ and

$$u(x_0 + ce) = u(x_0) + cL, \quad \nabla u(x_0 + ce) = Le, \quad \forall c \in (-r, r),$$

hence $\{x_0 + ce\}_{c \in [-r, r]}$ is a streamline of u that passes through x_0 .

We have shown that u is differentiable at each $x_0 \in \{\text{Lip}_u = L\}$, and for each disk $B(x_0, r) \Subset \Omega$ the segment $\{x_0 + cL^{-1}\nabla u(x_0)\}_{c \in (-r, r)}$ is a streamline of u . Then, clearly, a maximal segment has no endpoints in Ω , and different maximal segments are disjoint. \square

Lemma 0.8. *If $\Delta_\infty u = 0$ in $\Omega \subset \mathbb{R}^n$, and $K \Subset \Omega$, then $\sup_K |\nabla u| = \sup_{\partial K} |\nabla u|$.*

Proof. Lemma 0.7 implies $\{x \in K : |\nabla u(x)| = \sup_K |\nabla u|\} \not\subseteq K$ if it is nonempty. \square

Then we prove the removable singularity theorem:

Lemma 0.9. *If $u \in C^1(\Omega)$ is ∞ -harmonic in $\Omega \setminus \{x_0\}$, then u is ∞ -harmonic in Ω .*

Proof. (cf. [12, Lemma 4.2].) Suppose u is not ∞ -subharmonic at x_0 (same argument for superharmonicity). Then there a C^2 test function φ in some neighborhood $V \ni x_0$, so that

$$\varphi(x_0) = u(x_0), \quad \varphi > u \text{ in } V \setminus \{x_0\}, \quad \nabla^2 \varphi(\nabla \varphi, \nabla \varphi)(x_0) < 0. \quad (0.4)$$

Then clearly $\nabla \varphi(x_0) = \nabla u(x_0)$. For any unit vector e and small $\varepsilon > 0$, there is a constant c_ε so that

$$\varphi_\varepsilon(x) = \varphi(x) - \varepsilon \langle x, e \rangle + c_\varepsilon$$

touches u from above at some point $x_\varepsilon \in V$. Then $x_\varepsilon \neq x_0$ since $\nabla \varphi_\varepsilon(x_0) \neq \nabla u(x_0)$, and $\lim_{\varepsilon \rightarrow 0} x_\varepsilon = x_0$ due to (0.4). The ∞ -subharmonicity of u in $\Omega \setminus \{x_0\}$ implies

$$\nabla^2 \varphi_\varepsilon(\nabla \varphi_\varepsilon, \nabla \varphi_\varepsilon)(x_\varepsilon) \geq 0.$$

But as $\varepsilon \rightarrow 0$ this implies $\nabla^2 \varphi(\nabla \varphi, \nabla \varphi)(x_0) \geq 0$, contradicting (0.4). \square

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